

(12) 按照专利合作条约所公布的国际申请

(19) 世界知识产权组织
国际局



(10) 国际公布号
WO 2023/123228 A1

(43) 国际公布日
2023 年 7 月 6 日 (06.07.2023)

- (51) 国际专利分类号:
G06F 8/33 (2018.01) *G06Q 30/02* (2012.01)
- (21) 国际申请号: PCT/CN2021/143159
- (22) 国际申请日: 2021 年 12 月 30 日 (30.12.2021)
- (25) 申请语言: 中文
- (26) 公布语言: 中文
- (71) 申请人: 富途网络科技(深圳)有限公司(FUTU NETWORK TECHNOLOGY (SHENZHEN) CO., LTD.) [CN/CN]; 中国广东省深圳市南山区科苑路 15 号科兴科学园 D1 栋 28 楼, Guangdong 518000 (CN)。
- (72) 发明人: 冯晓泉(FENG, Xiaoquan); 中国广东省深圳市南山区科苑路 15 号科兴科学园 D1 栋 28 楼, Guangdong 518000 (CN)。
- (74) 代理人: 北京清亦华知识产权代理有限公司(普通合伙)(TSINGYIHUA INTELLECTUAL PROPERTY LLC); 中国北京市海淀区阜成路 73 号裕惠大厦 B 座 806, Beijing 100142 (CN)。
- (81) 指定国(除另有指明, 要求每一种可提供的国家保护): AE, AG, AL, AM, AO, AT, AU, AZ, BA, BB, BG, BH, BN, BR, BW, BY, BZ, CA, CH, CL, CN, CO, CR, CU, CZ, DE, DJ, DK, DM, DO, DZ, EC, EE, EG, ES, FI, GB, GD, GE, GH, GM, GT, HN, HR, HU, ID, IL, IN, IR, IS, IT, JO, JP, KE, KG, KH, KN, KP, KR, KW, KZ, LA, LC, LK, LR, LS, LU, LY, MA, MD, ME, MG, MK, MN, MW, MX, MY, MZ, NA, NG, NI, NO, NZ, OM, PA, PE, PG, PH, PL,

(54) Title: TRADING STRATEGY BACKTESTING METHOD AND APPARATUS, AND STORAGE MEDIUM

(54) 发明名称: 交易策略回测方法、装置及存储介质

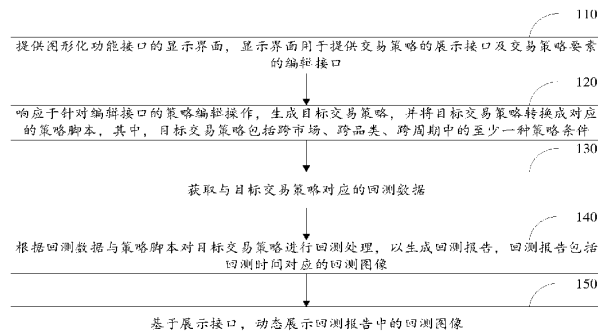


图 1

- 110 Provide a display interface of a graphical function interface, the display interface being used for providing a showing interface for a trading strategy and an editing interface for trading strategy elements
- 120 In response to a strategy editing operation for the editing interface, generate a target trading strategy, and convert the target trading strategy into a corresponding strategy script, wherein the target trading strategy comprises at least one strategy condition in cross-market, cross-category and cross-period
- 130 Obtain backtest data corresponding to the target trading strategy
- 140 Backtest the target trading strategy according to the backtest data and the strategy script to generate a backtest report, the backtest report comprising a backtest image corresponding to backtest time
- 150 Dynamically display the backtest image in the backtest report on the basis of the showing interface

(57) Abstract: The present application discloses a trading strategy backtesting method and apparatus, and a storage medium. The method comprises: providing a display interface of a graphical function interface, the display interface being used for providing a showing interface for a trading strategy and an editing interface for trading strategy elements; in response to a strategy editing operation for the editing interface, generating a target trading strategy, and converting the target trading strategy into a corresponding strategy script, wherein the target trading strategy comprises at least one strategy condition in cross-market, cross-category and cross-period;

[见续页]

WO 2023/123228 A1

PT, QA, RO, RS, RU, RW, SA, SC, SD, SE, SG, SK, SL,
ST, SV, SY, TH, TJ, TM, TN, TR, TT, TZ, UA, UG, US,
UZ, VC, VN, WS, ZA, ZM, ZW。

(84) 指定国 (除另有指明, 要求每一种可提供的地区
保护): ARIPO (BW, GH, GM, KE, LR, LS, MW, MZ,
NA, RW, SD, SL, ST, SZ, TZ, UG, ZM, ZW), 欧亚 (AM,
AZ, BY, KG, KZ, RU, TJ, TM), 欧洲 (AL, AT, BE, BG,
CH, CY, CZ, DE, DK, EE, ES, FI, FR, GB, GR, HR, HU,
IE, IS, IT, LT, LU, LV, MC, MK, MT, NL, NO, PL, PT,
RO, RS, SE, SI, SK, SM, TR), OAPI (BF, BJ, CF, CG, CI,
CM, GA, GN, GQ, GW, KM, ML, MR, NE, SN, TD, TG)。

本国际公布:

- 包括国际检索报告 (条约第21条 (3))。
- 包括经修改的权利要求 (条约第19条 (1))。

obtaining backtest data corresponding to the target trading strategy; backtesting the target trading strategy according to the backtest data and the strategy script to generate a backtest report, the backtest report comprising a backtest image corresponding to backtest time; and dynamically displaying the backtest image in the backtest report on the basis of the showing interface.

(57) 摘要: 本申请公开了一种交易策略回测方法、装置及存储介质, 该方法包括: 提供图形化功能接口的显示界面, 显示界面用于提供交易策略的展示接口及交易策略要素的编辑接口; 响应于针对编辑接口的策略编辑操作, 生成目标交易策略, 并将目标交易策略转换成对应的策略脚本, 其中, 目标交易策略包括跨市场、跨品类、跨周期中的至少一种策略条件; 获取与目标交易策略对应的回测数据; 根据回测数据与策略脚本对目标交易策略进行回测处理, 以生成回测报告, 回测报告包括回测时间对应的回测图像; 基于展示接口, 动态展示回测报告中的回测图像。